

A critical constant for the k -nearest neighbour model

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Abstract

Let \mathcal{P} be a Poisson process of intensity one in a square S_n of area n . For a fixed integer k , join every point of \mathcal{P} to its k nearest neighbours, creating an undirected random geometric graph $G_{n,k}$. We prove that there exists a critical constant c_{crit} such that for $c < c_{\text{crit}}$, $G_{n, \lfloor c \log n \rfloor}$ is disconnected with probability tending to 1 as $n \rightarrow \infty$, and for $c > c_{\text{crit}}$, $G_{n, \lfloor c \log n \rfloor}$ is connected with probability tending to 1 as $n \rightarrow \infty$. This answers a question posed by the authors in [1].

Let \mathcal{P} be a Poisson process of intensity one in a square S_n of area n . For a fixed integer k , we join every point of \mathcal{P} to its k nearest neighbours, creating an undirected random geometric graph $G_{S_n, k} = G_{n, k}$ in which every vertex has degree at least k . The connectivity of these graphs was studied by the present authors in [1]. It is not hard to see that $G_{n, k}$ becomes connected around $k = \Theta(\log n)$, and we proved in [1] that if $k(n) \leq 0.3043 \log n$ then the probability that $G_{n, k(n)}$ is connected tends to zero as $n \rightarrow \infty$, while if $k(n) \geq 0.5139 \log n$ then the probability that $G_{n, k(n)}$ is connected tends to one as $n \rightarrow \infty$. However, we were unable to prove the natural conjecture that there exists a critical constant c_{crit} such that for $c < c_{\text{crit}}$,

$$\mathbb{P}(G_{n, \lfloor c \log n \rfloor} \text{ is connected}) \rightarrow 0$$

and for $c > c_{\text{crit}}$,

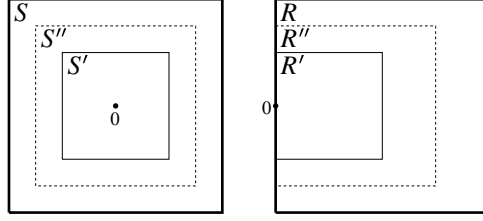
$$\mathbb{P}(G_{n, \lfloor c \log n \rfloor} \text{ is connected}) \rightarrow 1$$

as $n \rightarrow \infty$. In this paper we prove this conjecture.

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Figure 1: Regions used in defining A_k , A'_k , B_k , B'_k .

Central to the proof is the observation that, while there are no isolated vertices in $G_{n,k}$, the obstructions to connectivity are nonetheless *small*. More precisely, we have the following lemma, which is immediate from the proofs of Lemmas 2 and 6 of [1].

Lemma 1. *For fixed $c > 0$ and L , there exists $c' = c'(c, L) > 0$, depending only on c and L , such that for any $k \geq c \log n$, the probability that $G_{n,k}$ contains two components each of (Euclidean) diameter at least $c'\sqrt{\log n}$, or any edge of length at least $c'\sqrt{\log n}$, is $O(n^{-L})$.*

This lemma enables us to restrict attention to “local” events, whose probabilities we will estimate. Although heuristics and numerical evidence suggest that the actual obstructions to connectivity arise far from the boundary of S_n , we were unable to prove this in [1]. Therefore we must consider the following two pairs of families of events.

Let M be a large integer, which we will choose in a moment. For the first pair, we consider a Poisson process \mathcal{P}_S of intensity one in the square $S = [-\frac{1}{2}M\sqrt{k}, \frac{1}{2}M\sqrt{k}]^2$ of area M^2k centred at the origin, and construct the random graph $G_{S,k} = G_{M^2k,k}$ as above. The event A_k occurs when $G_{S,k}$ contains a component all of whose vertices lie within the central square $S' = \frac{1}{2}S = \{\frac{x}{2} : x \in S\}$ of area $\frac{1}{4}M^2k$, and the event A'_k occurs when $G_{S,k}$ contains a component all of whose vertices lie within the central square $S'' = \frac{3}{4}S = \{\frac{3x}{4} : x \in S\}$ of area $\frac{9}{16}M^2k$.

For the second family, let \mathcal{P}_R be a Poisson process of intensity one in the square $R = [0, M\sqrt{k}] \times [-\frac{1}{2}M\sqrt{k}, \frac{1}{2}M\sqrt{k}]$ of area M^2k , and join every point of \mathcal{P}_R to its k nearest neighbours to form the random geometric graph $G_{R,k}$. The event B_k occurs when $G_{R,k}$ contains a component all of whose vertices lie within the square $R' = \frac{1}{2}R$, and the event B'_k occurs when $G_{R,k}$ contains a component all of whose vertices lie within the rectangle $R'' = \frac{3}{4}R$ (see Figure 1).

We now discuss the choice of M . It should be large enough to ensure that the probability of seeing a long edge or two large components (relative to the size of S or R) is much smaller than the probabilities of the four events above. Specifically, we shall choose M so that

$M \geq 40$ and

$$\mathbb{P}(G_{n,k} \text{ contains two components with diameter greater than } \tfrac{1}{8}M\sqrt{k}) = o(e^{-9k}) \quad (1)$$

(see Lemma 4 and Corollary 6). Now we may assume, from the results in [1], that $0.30 \log n < k < 0.52 \log n$, so that

$$n^{-5} = o(e^{-9k}) \quad \text{and} \quad \tfrac{1}{8}\sqrt{k} > \tfrac{1}{15}\sqrt{\log n}.$$

Therefore, using the notation of Lemma 1, it will be enough to take

$$M = \max\{15c'(0.3, 5), 40\}.$$

From now on, no more reference will be made to the choice of M .

Our first target is to estimate $p_1(k) = \mathbb{P}(A_k)$ and $p_2(k) = \mathbb{P}(B_k)$. Specifically, we will show that

$$p_1(k) = e^{-(c_1 + o_k(1))k} \quad \text{and} \quad \max(p_1(k), p_2(k)) = e^{-(c_2 + o_k(1))k}.$$

Defining

$$f_1(k) = -\frac{\log p_1(k)}{k} \quad \text{and} \quad f_2(k) = -\frac{\log p_2(k)}{k},$$

we will prove the following.

Theorem 2.

$$c_1 = \lim_{k \rightarrow \infty} f_1(k) \quad \text{and} \quad c_2 = \lim_{k \rightarrow \infty} \min\{f_1(k), f_2(k)\} \quad \text{exist.}$$

The proof of this theorem, given in the next section, will occupy most of the paper. Having established it, two straightforward tiling arguments will complete the proof of the conjecture. The main idea in the proof of Theorem 2 is that, for a fixed $\varepsilon > 0$, there is a decomposition of the probability space of $G_{S,k}$ (or $G_{R,k}$) into a finite set $\mathcal{F}(\varepsilon)$ of disjoint events or *configurations*, such that the knowledge of which configuration occurs almost always determines “up to ε ” whether or not A_k (or B_k) occurs. Once we have this set of configurations, we can accurately estimate the probability of each one using the following lemma, which is Lemma 1 of [1]. (The proof of the lemma is just a simple computation.)

Lemma 3. *Let A_1, \dots, A_r be disjoint regions of \mathbb{R}^2 and $\rho_1, \dots, \rho_r \geq 0$ real numbers such that $\rho_i|A_i| \in \mathbb{Z}$. Then the probability that a Poisson process with intensity 1 has precisely $\rho_i|A_i|$ points in each region A_i is*

$$\exp \left\{ \sum_{i=1}^r (\rho_i - 1 - \rho_i \log \rho_i) |A_i| + O(r \log_+ \sum \rho_i |A_i|) \right\}$$

with the convention that $0 \log 0 = 0$, and $\log_+ x = \max(\log x, 1)$.

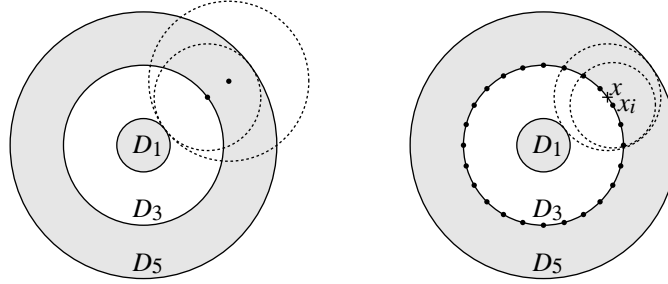


Figure 2: The regions D_1 , D_3 and D_5 used in the proof of Lemma 4.

One of the configurations for which A_k (or B_k) occurs will dominate, in the sense that it will have the highest probability of all such configurations, and we will be able to read off the value of c_1 (or c_2) from it.

1 Proof of Theorem 2

Let us fix k and estimate $p_1(k) = \mathbb{P}(A_k)$ and $p_2(k) = \mathbb{P}(B_k)$. We will consider very fine discretizations of the square regions R and S (both of area M^2k). In the following, we will frequently have to neglect certain “bad” events. We must show that the probability of each of these events is negligible compared to those of A_k and B_k . For this we will need lower bounds on $p_1(k)$ and $p_2(k)$, or, more precisely, upper bounds on $\limsup_{k \rightarrow \infty} f_1(k)$ and $\limsup_{k \rightarrow \infty} f_2(k)$. Such bounds are provided below. We follow the method of [1], although a version of this lemma (with larger constants) was obtained earlier by Xue and Kumar [2].

Lemma 4.

$$\limsup_{k \rightarrow \infty} f_1(k) \leq 8 \quad \text{and} \quad \limsup_{k \rightarrow \infty} f_2(k) \leq 8.$$

Proof. Consider a configuration of three concentric discs D_1 , D_3 and D_5 , of radii r , $3r$ and $5r$ respectively, where $\pi r^2 = k + 1$ (see Figure 2). Since the diameter of D_5 is at most $8\sqrt{k}$ and $M \geq 40$, one can choose the centre of the discs so that all the discs lie entirely within the central square S' (or R'). Call the configuration *bad* if (I) D_1 contains at least $k + 1$ points, (II) the annulus $D_3 \setminus D_1$ contains no points, and (III) the intersection of $D_5 \setminus D_3$ with any disc of radius $2r$ centred at a point P on the boundary of D_3 contains at least $k + 1$ points. Now if the configuration is bad, then A_k (or B_k) will occur, because the k nearest neighbours of a point in D_1 all lie within D_1 and the k nearest neighbours

of a point outside D_3 all lie outside D_3 . (Otherwise, there would be a point x outside D_3 and a disc centred at x touching D_1 that contained fewer than $k + 1$ points. But this disc contains a disc of radius $2r$ about some point on the boundary of D_3 , contradicting (III).) Hence there will be no edge connecting a point inside D_1 to a point outside D_1 . Condition (I) holds with probability about $\frac{1}{2}$ (in fact, slightly more than $\frac{1}{2}$), and condition (II) holds with probability $e^{-8(k+1)}$. Now consider Condition (III). Note that there is an $\varepsilon > 0$ such that any disc of radius $(2 - \varepsilon)r$ around any point x on the boundary of D_3 intersects the annulus $D_5 \setminus D_3$ in a region D_x of area $2(k + 1)$. It follows from the concentration of the Poisson distribution (see for instance Lemma 5) that the probability that D_x contains less than $k + 1$ points is $o_k(1)$. Pick points x_1, \dots, x_t around the boundary of D_3 so that any point of the boundary of D_3 is within εr of some x_i . Clearly we can choose $t = \lceil 3\pi/\varepsilon \rceil$, so that t is independent of k . Hence the probability that any D_{x_i} contains fewer than $k + 1$ points is $o_k(1)$, but any disc of radius $2r$ about x contains a disc of radius $(2 - \varepsilon)r$ about some x_i . Thus the probability that any such x exists with the disc of radius $2r$ about x containing fewer than $k + 1$ points is $o_k(t) = o_k(1)$, and so Condition (III) holds with probability $1 - o_k(1)$. Since the events corresponding to conditions (I), (II) and (III) are independent, $p_1(k), p_2(k) \geq e^{-(8+o_k(1))k}$ and the result follows. \square

Recall that in the last section we defined four families of events A_k , A'_k , B_k and B'_k . We are only really interested in A_k and B_k ; the events A'_k and B'_k arise only because of a technicality, and it will be convenient to prove a simple lemma (Lemma 7) about them at the outset. Before we do this, it will be convenient to prove a simple lemma bounding the Poisson distribution, and deduce a bound on the edge lengths in $G_{S,k}$.

Lemma 5. *If $\rho > 1$ then*

$$\mathbb{P}(\text{Po}(A) \geq \rho A) \leq e^{(\rho-1-\rho \log \rho)A}.$$

If $\rho < 1$ then

$$\mathbb{P}(\text{Po}(A) \leq \rho A) \leq e^{(\rho-1-\rho \log \rho)A}.$$

Proof. Let $X \sim \text{Po}(A)$. Then

$$\mathbb{E}(\rho^X) = \sum_{n=0}^{\infty} \rho^n \frac{A^n}{n!} e^{-A} = e^{(\rho-1)A}.$$

Therefore if $\rho > 1$ then

$$\mathbb{P}(X > \rho A) \leq \mathbb{E}(\rho^{X-\rho A}) = e^{(\rho-1-\rho \log \rho)A},$$

and if $\rho < 1$ then

$$\mathbb{P}(X < \rho A) \leq \mathbb{E}(\rho^{X-\rho A}) = e^{(\rho-1-\rho \log \rho)A}.$$

□

Corollary 6. *For any m with $M^2k \leq m \leq n$ and $0.3 \log n \leq k$, the probability that $G_{m,k}$ contains an edge of length at least $\frac{1}{8}M\sqrt{k}$ is $o(e^{-9k})$.*

Note that this does not quite follow from Lemma 1, since reducing the area of the square, and hence the number of vertices, could in principle increase the number of long edges in the remaining graph.

Proof. If some vertex v of $G_{m,k}$ has its k^{th} nearest neighbour at a distance more than $\frac{1}{8}M\sqrt{k} \geq 5\sqrt{k}$, then there must be fewer than k points within a quarter-disc of area $\frac{\pi}{4}25k > 19k$ inside S_m . (We need to consider quarter-discs since v may be close to a corner of S_m . The lower bound $M^2k \leq m$ ensures that the quarter-disc fits.) By Lemma 5, this occurs with probability at most $e^{(1/19-1-(1/19)\log(1/19))19k} < e^{-15k}$. The expected number of vertices where this will occur is thus $O(me^{-15k}) = o(e^{-9k})$ since $m \leq n \leq e^{k/0.3}$. Thus the probability that $G_{m,k}$ contains an edge of length at least $\frac{1}{8}M\sqrt{k}$ is $o(e^{-9k})$. □

Lemma 7.

$$\begin{aligned} \mathbb{P}(A_k) &\leq \mathbb{P}(A'_k) \leq (4 + o_k(1))\mathbb{P}(A_k), \\ \mathbb{P}(B_k) &\leq \mathbb{P}(B'_k) \leq (2 + o_k(1))(\mathbb{P}(A_k) + \mathbb{P}(B_k)). \end{aligned}$$

Proof. Both lower bounds are immediate. For the first upper bound, fix a Poisson process with intensity 1 in the square S_n of area n centred at the origin. Let T be the square of side length $\frac{5}{4}M\sqrt{k}$, also centred at the origin. Note that for sufficiently large k and $0.3 \log n \leq k \leq 0.52 \log n$, $T \subseteq S_n$, so we shall assume this in the following.

Cover T with four translates S_1, \dots, S_4 of S as shown in Figure 3. We now define three “bad” events. Let E_1 be the event that $G_{n,k}$ contains two components of diameter greater than $\frac{1}{8}M\sqrt{k}$. By (1) we know that $\mathbb{P}(E_1) = o(e^{-9k})$. Let E_2 be the event that some edge in either $G_{n,k}$ or in one of the $G_{S_i,k}$ is of length greater than $\frac{1}{8}M\sqrt{k}$. By Corollary 6, $\mathbb{P}(E_2) = o(e^{-9k})$. Finally, let E_3 be the event that there is no component in $G_{n,k}$ with at least one vertex outside of T and with diameter greater than $\frac{1}{8}M\sqrt{k}$. Note that if we divide some square \tilde{S} in S_n of area M^2k into $(8M)^2$ small squares, each of side length $\frac{1}{8}\sqrt{k}$, then with probability bounded away from zero (independently of k), there will be at least one, and at most $\frac{k}{21}$ vertices in each small square. But then it is easy to see that every vertex in a small square is adjacent in $G_{n,k}$ to every vertex in any neighbouring small square, provided these squares are at least distance $\frac{3}{8}\sqrt{k}$ from the boundary of \tilde{S} (see Figure 4).

In this case, there will be a large component of $G_{n,k}$ intersecting \tilde{S} . Since we can place $\Omega(n/k) = \omega(k)$ independent copies of \tilde{S} in S_n , all avoiding T , we see that $\mathbb{P}(E_3) = e^{-\omega(k)}$. In particular, $\mathbb{P}(E_3) = o(e^{-9k})$.

Assume the event A'_k occurs, i.e., there is a small component C of $G_{S,k}$ inside $S'' = \frac{3}{4}S$. Assume also that $E = E_1 \cup E_2 \cup E_3$ does not hold. Then C must also be a component (or a union of components) in $G_{n,k}$, since the addition of vertices outside of S will not cause any new edge to form within S , and no vertex outside of S can be joined to a vertex in S'' , since this edge would be of length greater than $\frac{1}{8}M\sqrt{k}$ in $G_{n,k}$. Since E_3 and E_1 do not hold, there is no component of $G_{n,k}$ of diameter greater than $\frac{1}{8}M\sqrt{k}$ entirely within T . Thus C is of diameter at most $\frac{1}{8}M\sqrt{k}$. Since C lies inside S'' , it must lie entirely within at least one of the four translates S'_i of S' corresponding to the S_i . (For example, if C contains any vertex in the top left quadrant of S'' , then the whole component must lie in S'_1 in Figure 3.) No edge occurs in $E(G_{S_i,k}) \setminus E(G_{n,k})$ between vertices within S''_i , since otherwise there would be an edge from a vertex in S''_i to $S_n \setminus S_i$ in $G_{n,k}$ of length greater than $\frac{1}{8}M\sqrt{k}$. Since no edge of $G_{S_i,k}$ is longer than $\frac{1}{8}M\sqrt{k}$, no such edge joins a vertex in S'_i to a vertex outside S''_i . Thus C remains a component in $G_{S_i,k}$ and lies entirely within S'_i . Hence one of the events A_k corresponding to the four copies S_i of S occurs. Thus $\mathbb{P}(A'_k \setminus E) \leq 4\mathbb{P}(A_k)$ and so $\mathbb{P}(A'_k) \leq 4\mathbb{P}(A_k) + \mathbb{P}(E)$. But $\mathbb{P}(E) = o(e^{-9k})$, so by Lemma 4, $\mathbb{P}(A'_k) \leq (4 + o_k(1))\mathbb{P}(A_k)$.

The upper bound for $\mathbb{P}(B'_k)$ is similar. In this case, the squares T and S_n are both aligned so as to share part of their leftmost boundaries with R (see Figure 3). The region R'' is covered by four central squares R'_1, R'_2, S'_1 , and S'_2 , of the four squares R_1, R_2, S_1 , and S_2 , all of which lie in T . There are two possibilities. Either our small component C in R'' lies in the left half of R , and hence in one of the R'_i , an event which has probability at most $(2 + o_k(1))\mathbb{P}(B_k)$ by an argument similar to the one above. The other possibility is that the small component strays into the right half of R , and so lies in one of the S'_i , an event with probability at most $(2 + o_k(1))\mathbb{P}(A_k)$. This proves the lemma. \square

Now we will restrict attention to $A_k, p_1(k)$ and $f_1(k)$. Fix $0 < \varepsilon < \frac{1}{2}$ and M and choose $N = N(\varepsilon, M) \gg M^2/\varepsilon$. We will consider $k \gg M, N$ to be a very large fixed integer. Now tile the $M\sqrt{k} \times M\sqrt{k}$ square S , centred at 0, with $(MN)^2$ squares of side length $\ell = \sqrt{k}/N$ and hence area $\ell^2 = k/N^2$.

Next we wish to define a *configuration*. For a fixed instance of \mathcal{P}_S , we label each small square S_i with the *approximate density* $d(S_i)$ of points in S_i , where $d(S_i)$ is defined precisely

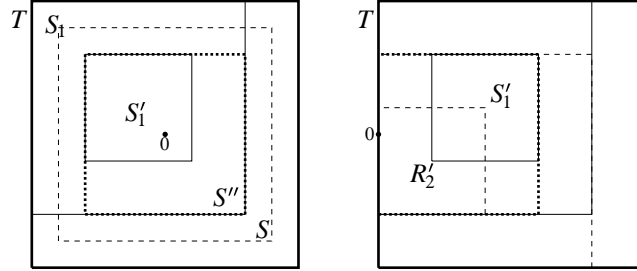


Figure 3: Left: Square T is covered by squares S_1, \dots, S_4 aligned to the four corners of T (solid thin line, only S_1 shown). The smaller squares S'_i (solid thin line) then cover S'' (dotted line). The square S (dashed line) is also shown. Right: corresponding picture for B'_k , with R'' (dotted line) covered by squares S'_1, S'_2, R'_1, R'_2 (only S'_1 and R'_2 shown).

by the formula

$$d(S_i) = \begin{cases} 0 & \text{if } S_i \text{ contains no points of } \mathcal{P}_A \\ \frac{[N^3 r/k]}{N} & \text{if } S_i \text{ contains } r \text{ points of } \mathcal{P}_A, \text{ where } r \leq k \\ \infty & \text{if } S_i \text{ contains more than } k \text{ points of } \mathcal{P}_A. \end{cases} \quad (2)$$

We call such a labelled square S a *configuration* F , and we say that \mathcal{P}_S has (or belongs to) type F . Note that the total number of configurations is exactly

$$(N^3 + 2)^{(MN)^2}.$$

The aim is that the configuration F should contain enough information about \mathcal{P}_S to determine whether or not A_k occurs up to a small error, while the set of all possible configurations is nevertheless finite.

The next step is to identify a set of undesirable, or *bad*, configurations, and discard them. Of course, we are really discarding all instances of \mathcal{P}_S which belong to a bad configuration, but we will think of discarding the configurations themselves, and speak, for instance, of the measure of a set \mathcal{F} of configurations when we mean the probability that \mathcal{P}_S belongs to some $F \in \mathcal{F}$.

For an instance \mathcal{P}_S of the Poisson process in S , let $F(\mathcal{P}_S)$ be the configuration it belongs to. There will be two types of bad configuration in total.

Type A. These are configurations which contain a square S_i with $d(S_i) > N^2/21$. (We may assume that 21 divides N so that $N^2/21$ is an integer.) In this case S_i contains at least $k/21$ points. Lemma 5 shows that the probability p_A that we have such a square

anywhere in S is bounded by

$$\begin{aligned} p_A &\leq (MN)^2 \mathbb{P}(\text{Po}(k/N^2) \geq k/21) \\ &\leq (MN)^2 e^{k/N^2(N^2/21 - 1 - (N^2/21) \log N^2/21)} \\ &< (MN)^2 e^{k(1 - \log N^2/21)/21} = o(e^{-9k}), \end{aligned}$$

as long as $N > (21e^{190})^{1/2}$.

Type B. We consider the set Σ of circles whose centres are centres of small squares and which pass through at least one other centre of a small square of our tiling. Clearly, $|\Sigma| \leq (MN)^4$. For each $\Gamma \in \Sigma$, let R_Γ be the set of squares S_i that lie entirely within distance $\frac{5}{2}\ell\sqrt{2}$ of Γ , where $\ell = \sqrt{k}/N$ is the side length of the small squares. Type B configurations are those for which, for some $\Gamma \in \Sigma$,

$$\frac{k}{N^2} \sum_{S_i \in R_\Gamma} d(S_i) \geq \frac{\varepsilon k}{2}. \quad (3)$$

Write $c(\Gamma)$ and $r(\Gamma)$ for the centre and radius of Γ , and let Γ^t be the circle with centre $c(\Gamma)$ and radius $r(\Gamma) + t$. Then since $|S \cap \Gamma^t| \leq |\partial S| = 4M\sqrt{k}$ for all $t \geq -r(\Gamma)$, we see that the area $|R_\Gamma|$ of each R_Γ is at most

$$|R_\Gamma| \leq \int_{-5\ell/\sqrt{2}}^{+5\ell/\sqrt{2}} (S \cap \Gamma^t) dt \leq \int_{-5\ell/\sqrt{2}}^{+5\ell/\sqrt{2}} 4M\sqrt{k} dt = (5\ell\sqrt{2})(4M\sqrt{k}) < 30Mk/N.$$

Thus each R_Γ contains at most $30MN$ squares. Therefore, if (3) holds for some R_Γ , then that R_Γ contains at least

$$\frac{\varepsilon k}{2} - \frac{30Mk}{N^2} = k \left(\frac{\varepsilon}{2} - \frac{30M}{N^2} \right)$$

points. Thus for $N \geq N_1(\varepsilon, M) = (180M/\varepsilon)^{1/2}$, the R_Γ chosen above must contain at least $\frac{\varepsilon k}{3}$ points. Thus by Lemma 5 the probability p_B that \mathcal{P}_A belongs to a Type B configuration is bounded by

$$\begin{aligned} p_B &\leq (MN)^4 \mathbb{P}(\text{Po}(30Mk/N) \geq \varepsilon k/3) \\ &\leq (MN)^4 e^{\frac{30Mk}{N} \left(\frac{\varepsilon N}{90M} - 1 - \frac{\varepsilon N}{90M} \log \left(\frac{\varepsilon N}{90M} \right) \right)} \\ &< (MN)^4 e^{\frac{\varepsilon k}{3} (1 - \log(\frac{\varepsilon N}{90M}))} = o(e^{-9k}), \end{aligned}$$

as long as $N \geq N_2(\varepsilon, M)$. We shall also assume $N \geq N_3(\varepsilon, M) = M^2/2\varepsilon$ for the next lemma.

Lemma 8. *Suppose that F is a good configuration, that S_1 and S_2 are two squares in S , and that \mathcal{P} and \mathcal{P}' are two point sets belonging to F . If there is no edge in $G_{S,k}(\mathcal{P})$ from any vertex in S_1 to any vertex in S_2 , then there is no edge in $G_{S,k(1-\varepsilon)}(\mathcal{P}')$ from any vertex in S_1 to any vertex in S_2 .*

Proof. If either S_1 or S_2 is empty in \mathcal{P} then the same square will be empty in \mathcal{P}' , so that in both cases there will be no edges from S_1 to S_2 . Otherwise, pick $x_1 \in \mathcal{P} \cap S_1$ and $x_2 \in \mathcal{P} \cap S_2$. Suppose for a contradiction that there are $y_1 \in \mathcal{P}' \cap S_1$ and $y_2 \in \mathcal{P}' \cap S_2$ such that $y_1 y_2 \in E(G_{k(1-\varepsilon)}(\mathcal{P}'))$. Without loss of generality, y_2 is one of the $k(1-\varepsilon)$ nearest neighbours of y_1 . Let z_1 and z_2 be the centre points of S_1 and S_2 respectively and let $\ell = \frac{\sqrt{k}}{N}$ be the side length of the small squares. Let $d = \|z_1 - z_2\|$ be the distance between z_1 and z_2 . Now $\|z_i - y_i\| \leq \frac{1}{2}\ell\sqrt{2}$, and $\|z_i - x_i\| \leq \frac{1}{2}\ell\sqrt{2}$, so

$$B(x_1, \|x_2 - x_1\|) \subseteq B(x_1, d + \ell\sqrt{2}) \subseteq B(z_1, d + \frac{3}{2}\ell\sqrt{2})$$

and

$$B(y_1, \|y_2 - y_1\|) \supseteq B(y_1, d - \ell\sqrt{2}) \supseteq B(z_1, d - \frac{3}{2}\ell\sqrt{2})$$

where $B(x, r)$ denotes the disc or radius r about the point x . Now, every square that meets $B(z_1, d - \frac{5}{2}\ell\sqrt{2})$ lies inside $B(z_1, d - \frac{3}{2}\ell\sqrt{2})$, and every square that meets $B(z_1, d + \frac{3}{2}\ell\sqrt{2})$ lies inside $B(z_1, d + \frac{5}{2}\ell\sqrt{2})$. Let R_0 be the union of the squares meeting $B(z_1, d - \frac{5}{2}\ell\sqrt{2})$ and let $\Gamma \in \Sigma$ be the circle through z_2 centred at z_1 . Recall that R_Γ consists of all the squares strictly contained in $B(z_1, d + \frac{5}{2}\ell\sqrt{2}) \setminus B(z_1, d - \frac{5}{2}\ell\sqrt{2})$. Therefore

$$R_0 \subseteq B(y_1, \|y_2 - y_1\|) \quad \text{and} \quad B(x_1, \|x_2 - x_1\|) \subseteq R_0 \cup R_\Gamma.$$

But $B(y_1, \|y_2 - y_1\|)$ (and hence R_0) contains at most $k(1-\varepsilon)$ points of \mathcal{P}' and R_Γ contains at most $\varepsilon k/2$ points of \mathcal{P}' , since F is not of Type B. Thus $R_0 \cup R_\Gamma$ contains at most $k(1-\varepsilon/2)$ points of \mathcal{P}' . Since no square has $d(S_i) = \infty$ (because F is not of Type A), this implies $R_0 \cup R_\Gamma$ (and hence $B(x_1, \|x_2 - x_1\|)$) contains at most

$$k(1-\varepsilon/2) + (1/N)|R_0 \cup R_\Gamma| \leq k(1-\varepsilon/2) + (1/N)M^2k < k$$

points of \mathcal{P} . Thus x_2 is one of the k nearest neighbours of x_1 in $G_{S,k}(\mathcal{P})$, contradicting the assumption that $G_{S,k}(\mathcal{P})$ contains no edge between S_1 and S_2 . \square

Let \mathcal{F} be a set of configurations. Write $I(\mathcal{F})$ for the event that \mathcal{P} belongs to some $F \in \mathcal{F}$. Also, let \mathcal{G} be the set of good configurations.

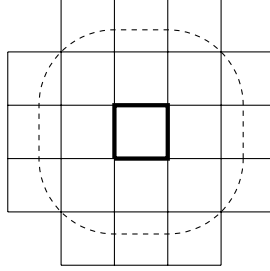


Figure 4: Any two points in the centre square are joined in $G_{S,k}$ provided there are not more than k points in the union of the 21 squares shown.

Lemma 9. *There is a subset $\mathcal{Y} \subseteq \mathcal{G}$ of configurations such that*

$$A_k \cap I(\mathcal{G}) \subseteq I(\mathcal{Y}) \subseteq A'_{k(1-\varepsilon)} \cap I(\mathcal{G}).$$

Proof. Set

$$\mathcal{Y} = \{F \in \mathcal{G} : A_k \cap I(\{F\}) \neq \emptyset\},$$

so that

$$A_k \cap I(\mathcal{G}) \subseteq I(\mathcal{Y})$$

automatically holds. Suppose that \mathcal{P} belongs to a good configuration F . If A_k occurs then $A'_{k(1-\varepsilon)}$ occurs for every \mathcal{P}' belonging to the same F . For suppose that \mathcal{P} is a point set for which A_k occurs, and let T be the set of squares of S containing a point of the component C lying within S' . Since F is not of Type A, there are less than k points within distance $\ell\sqrt{2} = \sqrt{2k}/N$ of any point of \mathcal{P} , and hence any point of \mathcal{P} in any square of our tiling is connected to all other points of \mathcal{P} in the same square (see Figure 4). Hence there is no edge in $G_{S,k}(\mathcal{P})$ from any square of T to any square of $S \setminus T$. By Lemma 8, for any \mathcal{P}' belonging to F there is thus no edge in $G_{k(1-\varepsilon)}(\mathcal{P}')$ from any square of T to any square of $S \setminus T$. Therefore, there is some component contained in T in $G_{k(1-\varepsilon)}(\mathcal{P}')$. This component lies within the enlarged central region S'' for the event $A'_{k(1-\varepsilon)}$, since $\frac{3}{4}\sqrt{k(1-\varepsilon)} > \frac{1}{2}\sqrt{k} + \ell\sqrt{2}$ for $\varepsilon < \frac{1}{2}$ and large N . Therefore, $A'_{k(1-\varepsilon)}$ occurs for any \mathcal{P}' belonging to F . \square

Lemma 10. *For any good configuration F , $\mathbb{P}(I(\{F\})) = e^{-(\theta_F + o(1))k}$ as $k \rightarrow \infty$, where θ_F is some constant depending on F .*

Proof. By Lemma 3 the probability of there being exactly $\rho_i(k/N^2)$ points in each square S_i is

$$\exp \left\{ \sum (\rho_i - 1 - \rho_i \log \rho_i) |S_i| + O((MN)^2 \log((MN)^2 k)) \right\}$$

where we have used the fact that $\rho_i(k/N^2) < k$. To calculate the probability of the configuration F occurring, we sum over all possible values of each ρ_i consistent with the specified value of $d(S_i)$. Since there are at most N^2k values of ρ_i for each i , we get

$$\mathbb{P}(I(\{F\})) = \exp \left\{ \sum (\tilde{\rho}_i - 1 - \tilde{\rho}_i \log \tilde{\rho}_i) |S_i| + O((MN)^2 \log((MN)^2 k \cdot N^2 k)) \right\}$$

where $\tilde{\rho}_i$ is the value of ρ_i that maximizes $\rho_i - 1 - \rho_i \log \rho_i$. (The sum is at least the maximum, and at most the number of terms $(N^2k)^{(MN)^2}$ times the maximum). Now let ρ'_i be the real number that maximizes $\rho_i - 1 - \rho_i \log \rho_i$ in the range of densities consistent with $d(S_i)$ for any k , so $\rho'_i = d(S_i)$ when $d(S_i) \leq 1$ and $d(S_i) - 1/N$ when $d(S_i) > 1$. Now $|\rho_i - \tilde{\rho}_i| \leq N^2/k$ which tends to 0 as $k \rightarrow \infty$. Thus the difference between $\tilde{\rho}_i - 1 - \tilde{\rho}_i \log \tilde{\rho}_i$ and $\rho'_i - 1 - \rho'_i \log \rho'_i$ is $o_k(1)$. Hence

$$\mathbb{P}(I(\{F\})) = \exp \left\{ \sum (\rho'_i - 1 - \rho'_i \log \rho'_i) |S_i| + o(M^2 k) \right\}$$

Setting $\theta_F = -\sum (\rho'_i - 1 - \rho'_i \log \rho'_i)(1/N^2)$ gives the result. \square

Lemma 10 implies

$$\mathbb{P}(I(\mathcal{Y})) = e^{-(\theta + o(1))k}$$

where

$$\theta = \min_{F \in \mathcal{Y}} \theta_F,$$

since, loosely speaking, the sum of a finite number of (essentially) exponential functions is (essentially) equal to the one among them with the least decay rate. Therefore, by Lemma 4, Lemma 7 and Lemma 9,

$$(4 + o(1))p_1(k(1 - \varepsilon)) \geq e^{-(\theta + o(1))k} \geq p_1(k) - o(e^{-9k}) = p_1(k)(1 - o(1)).$$

Finally,

$$\limsup_{k \rightarrow \infty} f_1(k) = \limsup_{k \rightarrow \infty} -\frac{\log((4 + o(1))p_1(k(1 - \varepsilon)))}{k(1 - \varepsilon)} \leq \frac{\theta k}{k(1 - \varepsilon)} = \frac{\theta}{1 - \varepsilon},$$

and

$$\liminf_{k \rightarrow \infty} f_1(k) = \liminf_{k \rightarrow \infty} -\frac{\log(p_1(k))}{k} \geq \frac{\theta k}{k} = \theta,$$

By letting $\varepsilon \rightarrow 0$ we see that $f_1(k)$ converges to a limit c_1 .

Now we turn to c_2 . We may reuse the same configurations and good configurations to obtain a version of Lemma 9 (with an almost identical proof) with A_k and $A'_{k(1-\varepsilon)}$ replaced

by B_k and $B'_{k(1-\varepsilon)}$ respectively. Lemma 4, Lemma 7 and Lemma 9 now give, for some $\theta' = \theta'(\varepsilon)$,

$$(2 + o(1))(p_1(k(1 - \varepsilon)) + p_2(k(1 - \varepsilon))) \geq e^{-(\theta' + o(1))k} \geq p_2(k) - o(e^{-9k}) = p_2(k)(1 - o(1)).$$

Hence

$$(4 + o(1)) \max\{p_1(k(1 - \varepsilon)), p_2(k(1 - \varepsilon))\} \geq p_2(k)(1 - o(1)),$$

and so

$$\limsup_{k \rightarrow \infty} \min\{f_1(k), f_2(k)\} \leq \min\left\{\frac{\theta'}{1 - \varepsilon}, c_1\right\},$$

and

$$\liminf_{k \rightarrow \infty} \min\{f_1(k), f_2(k)\} \geq \min\{\theta', c_1\}.$$

By letting $\varepsilon \rightarrow 0$ we see that $\min\{f_1(k), f_2(k)\}$ converges to a limit c_2 .

2 Proof of main theorem

Write $c_{\text{crit}} = \max\{\frac{1}{c_1}, \frac{1}{2c_2}\}$.

Theorem 11. *If $c < c_{\text{crit}}$ and $k = \lfloor c \log n \rfloor$ then $\mathbb{P}(G_{n,k} \text{ is connected}) \rightarrow 0$ as $n \rightarrow \infty$. If $c > c_{\text{crit}}$ and $k = \lfloor c \log n \rfloor$ then $\mathbb{P}(G_{n,k} \text{ is connected}) \rightarrow 1$ as $n \rightarrow \infty$.*

Proof. We prove the lower bound first. Suppose that $c < c_{\text{crit}}$ and $k = \lfloor c \log n \rfloor$. We place $\Theta(n/\log n)$ disjoint squares S (of area M^2k) in the interior of S_n , and we place $\Theta(\sqrt{n/\log n})$ disjoint squares R (also of area M^2k) along the boundary of S_n , with the squares R' lying along the boundary of S_n . Let \mathcal{P} be a Poisson process of intensity one in S_n , and consider the restriction of \mathcal{P} to one of the squares S_1 . With probability $e^{-(c_1 + o(1))k}$, S_1 now contains a small component near its centre, and, by choice of M , such a component would almost certainly remain a component in $G_{n,k}$. The probability that none of the squares S contains a small component (in the respective restricted graph) near its centre is

$$\begin{aligned} p_{\text{fail}} &= (1 - e^{-(c_1 + o(1))k})^{An/\log n} \\ &< \exp\{-A(n/\log n)e^{-(c_1 + o(1))k}\} \\ &\leq \exp\{-An^{1-o(1)+(c_1 + o(1))c}\} \rightarrow 0, \end{aligned}$$

by independence, if $cc_1 < 1$.

Note that if $c_1 = c_2$, we are done. Suppose then that $c_2 < c_1$, and consider the restriction of \mathcal{P} to one of the squares R_1 . With probability $e^{-(c_2+o(1))k}$, R_1 now contains a small component in its region R'_1 , and, again by choice of M , such a component would remain a component in $G_{n,k}$. The probability that none of the squares R contains a small component (in the respective restricted graph) lying in R' is

$$\begin{aligned} p_{\text{fail}} &= (1 - e^{-(c_2+o(1))k})^{B(n/\log n)^{1/2}} \\ &< \exp(-B(n/\log n)^{1/2} e^{-(c_2+o(1))k}) \\ &\leq \exp(-Bn^{1/2-o(1)-(c_2+o(1))c}) \rightarrow 0, \end{aligned}$$

by independence, as long as $cc_1 < 1/2$. Hence, if either $cc_1 < 1$ or $cc_2 < 1/2$, i.e., for $c < c_{\text{crit}}$, $G_{n,k}$ will be asymptotically almost surely disconnected.

For the upper bound, suppose that $c > c_{\text{crit}}$ and that $k = \lfloor c \log n \rfloor$. For notational simplicity, we assume that $c_2 < c_1$. From the proof of Theorem 13 in [1], the probability that $G_{n,k}$ contains a component of size $O(\sqrt{\log n})$ within distance $O(\sqrt{\log n})$ of a corner of S_n is $n^{o(1)}3^{-k}$, which tends to 0 as $n \rightarrow \infty$. Suppose then that there exists such a small component H far from a corner. One can tile S_n with $\Theta(n/\log n)$ overlapping squares S and the boundary of S_n with $\Theta(\sqrt{n/\log n})$ overlapping squares R such that H lies in one of the regions S' or R' of these tiles. (In the overlapping scheme, the centres of the S -tiles form a lattice with horizontal and vertical spacing $\frac{1}{4}M\sqrt{k}$, and the boundary of the R -tiles that contain 0 lie on the perimeter of S_n , at intervals of $\frac{1}{4}M\sqrt{k}$.) Therefore, the probability of such a component H arising is at most the expected number of tiles for which A_k (for an S -tile) or B_k (for an R -tile) occurs. But for $c > c_{\text{crit}}$, this expectation is equal to

$$A(n/\log n)e^{-(c_1+o(1))k} + B(n/\log n)^{1/2}e^{-(c_2+o(1))k} = o(1).$$

Hence $G_{n,k}$ is asymptotically almost surely connected. \square

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